nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 27, 2019

Issue No.		ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													**November 27, 2019**
TWO YEAR BONDS													
FXD 1/2019/2YR		KE5000009323	28-Jan-19	25-Jan-21	425	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5YR	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	208	30,956.05	Fixed	13.1930				102.6049	
FXD 2/2020/ 5YR		KE5000003094	30-Nov-15	23-Nov-20	362	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5YR		KE5000004548	25-Apr-16	19-Apr-21	509	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5YR		KE5000005107	25-Jul-16	19-Jul-21	600	24,395.30	Fixed	14.0690				107.4712	
FXD 3/2016/ 5YR		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120				105.4053	
FXD 1/2017/ 5YR		KE5000007434	28-Aug-17	22-Aug-22	999	12,112.20	Fixed	12.4650	10.1840	108.4905	105.3058	105.3479	100,000,000
FXD 2/2017/ 5YR		KE5000007764	23-Oct-17	17-Oct-22	1,055	13,504.64	Fixed	12.5170				106.2719	
FXD 1/2018/ 5YR		KE5000008218	26-Mar-18	20-Mar-23	1,209	30,795.55	Fixed	12.2990				106.9611	
FXD 1/2019/ 5YR		KE5000009547	25-Feb-19	19-Feb-24	1,545	20,593.62	Fixed	11.3040				105.1270	
FXD 2/2019/ 5YR		KE6000001096	13-May-19	6-May-24	1,622	39,210.15	Fixed	10.8720				100.6386	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	138	19,394.15	Fixed	8.7900				99.5118	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	327	18,849.90	Fixed	9.3070				99.5712	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	929	35,273.70	Fixed	12.7050				105.3868	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,300	39,248.20	Fixed	12.3710				109.6705	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,510	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,455	18,306.45	Fixed	15.0390				121.7105	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	27,541.80	Fixed	12.9660				109.3700	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	3,183	40,606.85	Fixed	12.6860				106.1643	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,295	26,158.96	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,365	32,808.00	Fixed	12.4380				104.6734	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,414	51,326.72	Fixed	12.3000				105.0925	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,540	45,014.80	Fixed	11.5170				99.9281	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,638	28,351.81	Fixed	12.2800	12.2500	100.2358	100.1683	100.4541	50,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,638	28,351.81	Fixed	12.2800	12.2250	100.3780	100.3105	100.4541	200,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,638	28,351.81	Fixed	12.2800	12.0000	101.6709	101.6034	100.4541	150,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,638	28,351.81	Fixed	12.2800	12.1500	100.8063	100.7388	100.4541	1,050,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15YR		KE1000001345	26-Mar-07	7-Mar-22	831	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15YR		KE1000001352	25-Jun-07	6-Jun-22	922	33,646.84	Fixed	13.5000				109.7235	
FXD3/2007/15YR	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,076	32,958.10	Fixed	12.5000				106.3388	
FXD1/2008/15YR		KE1000001428	31-Mar-08	13-Mar-23	1,202	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15YR		KE4000003436	26-Oct-09	7-Oct-24	1,776	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15YR		KE4000003500	29-Mar-10	10-Mar-25	1,930	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15YR	(Re-opened)	KE2000001558	25-Aer-11	8-Dec-25	2,203	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15YR		KE4000003675	24-Sep-12	6-Sep-27	2,840	48,304.95	Fixed	11.0000	11.0500	101.8835	99.7077	99.6786	53,200,000
FXD1/2013/15YR	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,994	42,138.45	Fixed	11.2500				100.2495	
FXD2/2013/15YR		KE4000003808	29-Apr-13	10-Apr-28	3,057	24,001.225	Fixed	12.0000				104.0374	
FXD1/2018/15YR		KE5000008432	28-May-18	9-May-33	5,277	30,591.470	Fixed	12.6500				106.8415	
FXD2/2018/15YR		KE5000008879	22-Oct-18	3-Oct-33	5,059	7,954.060	Fixed	12.7500				104.2480	
FXD1/2019/15YR		KE5000009430	28-Jan-19	9-Jan-34	5,157	14,719.750	Fixed	12.8570				103.8216	
FXD2/2019/15YR		KE6000001104	13-May-19	24-Apr-34	5,262	19,316.16	Fixed	12.7340				102.8499	
FXD3/2019/15YR		KE6000001328	29-Jul-19	10-Jul-34	5,339	50,578.30	Fixed	12.3400				100.0029	
TWENTY YEAR BOND													
FXD1/2008/20YR	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,113	38,145.10	Fixed	13.7500	11.7284	116.8723	110.7150	113.2817	331,000,000
FXD1/2011/20YR	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,177	9,365.80	Fixed	10.0000	10.5000	96.9509	96.7036	95.1153	61,000,000
FXD1/2012/20YR	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,723	44,581.65	Fixed	12.0000				100.3249	
FXD1/2006/20YR		KE5000006543	26-Sep-16	1-Sep-36	6,123	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20YR		KE5000008325	26-Mar-18	1-Mar-38	6,669	23,063.95	Fixed	13.2000				101.0698	
FXD2/2018/20YR		KE5000008655	30-Jul-18	5-Jul-38	6,795	15,820.75	Fixed	13.2000				106.3216	
FXD1/2019/20YR		KE5000009984	15-Apr-19	21-Mar-39	7,054	23,694.73	Fixed	12.8730				100.7796	
TWENTY FIVE YEAR BOND													
FXD1/2010/25YR	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,661	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25YR		KE5000008549	25-Jun-18	25-May-43	8,580	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30YR	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,726	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	439	7,868.37	Fixed	12.5000				104.1866	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	726	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,391	10,283.10	Fixed	12.0000				107.5204	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,119	27,925.35	Fixed	11.0000				104.2501	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,511	35,480.90	Fixed	11.0000				103.9984	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,832	25,119.55	Fixed	11.0000				101.4092	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,665	51,192.20	Fixed	11.0000				101.0171	
IFB 1/2018/9YR		KE5000004654	23-May-16	12-May-25	1,993	36,303.20	Fixed	12.5000				105.5292	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,331	40,029.65	Fixed	12.0000				106.2523	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,365	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,818	41,462.40	Fixed	12.5000				107.9283	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,793	41,250.34	Fixed	12.5000	11.6000	109.5843	105.4291	106.3873	50,000,000
IFB 1/2018/22Yr		KE5000009109	19-Nov-18	25-Oct-38	6,907	40,393.25	Fixed	11.9500	11.9000	100.6005	100.3050	99.9937	435,000,000
IFB 1/2018/26Yr		KE5000009760	25-Mar-19	22-Feb-44	8,853	16,303.06	Fixed	12.2000	12.2000	102.1372	99.9586	99.2079	500,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,794	68,466.07	Fixed	11.7500	11.8000	100.6164	99.6480	99.3212	400,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,794	68,466.07	Fixed	11.7500	11.7500	100.9455	99.9771	99.3212	50,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,794	68,466.07	Fixed	11.7500	11.2600	104.2596	103.2912	99.3212	63,300,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,794	68,466.07	Fixed	11.7500	11.9500	99.6390	98.6706	99.3212	210,000,000
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	133	150.00	Fixed	10.0000	10.0000	101.3700	100.0000	100.0000	104,150
MAR2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	285	444.00	Fixed	10.0000	10.0000	102.1400	100.0000	100.0000	549,981
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2013/15YR	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,994	42,138.45	Fixed	11.2500	11.1949	103.3440	100.2533	100.2495	42,050,000
FXD2/2019/15YR		KE6000001104	13-May-19	24-Apr-34	5,262	19,316.16	Fixed	12.7340	12.3061	103.4031	102.8434	102.8499	2,700,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,331	40,029.65	Fixed	12.0000	10.7100	107.5627	106.3429	106.2523	7,400,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,365	14,330.40	Fixed	12.5000	10.0300	113.5912	110.3975	111.6234	4,300,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,818	41,462.40	Fixed	12.5000	9.4000	110.0997	110.0310	107.9283	3,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,793	41,250.34	Fixed	12.5000	11.8055	108.2964	104.1412	106.3873	15,000,000
IFB 1/2018/22Yr		KE5000009109	19-Nov-18	25-Oct-38	6,907	40,393.25	Fixed	11.9500	11.2900	104.5462	104.2507	99.9937	2,500,000
IFB 1/2018/26Yr		KE5000009760	25-Mar-19	22-Feb-44	8,853	16,303.06	Fixed	12.2000	12.6000	99.3184	97.1398	99.2079	500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,794	68,466.07	Fixed	11.7500	11.9000	99.9632	98.9948	99.3212	12,500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,794	68,466.07	Fixed	11.7500	11.3300	103.7760	102.8076	99.3212	15,900,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,794	68,466.07	Fixed	11.7500	11.5000	102.6159	101.6475	99.3212	1,000,000
CORPORATE BONDS													
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB.BD.08.06.20/13		KE5000002765	15-Jun-15	8-Jun-20	194	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	194	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	194	2,100.77						8.5000	
STANBIC MULTICURRENCY MEDIUM TERM NOTE													
CTCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	742	5,080.00	FIXED	12.9500				107.2325	
CBA FIXED MEDIUM TERM NOTE													
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	385	7,000.00	FIXED	12.7500				105.9373	
EABL FIXED MEDIUM TERM NOTE													
EABB.BD.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	113	5,000.00	FIXED	12.9500				99.9905	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	852	6,000.00	FIXED	14.1700				100.0000	
CHASE BANK FIXED MEDIUM S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	916	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-20	93	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	250	1,036.00	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.15/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	509	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.15/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	509	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.15/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	509	121.00	FIXED	14.0000				94.7367	

Turnover in Bonds	
Today	Previous
3,811,004,131	**2,489,429,569**

Total Deals	
Today	Previous
127	**126**

KEY BOND INVESTMENT CONSIDERATIONS

There are a number of key variables to look at when investing in bonds: the bond's maturity, redemption features, credit quality, interest rate, price, yield and tax status.

Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

Abbr

FR: Floating Rate Treasury Bond **MA**: 12 weeks 91 day rates Movine Average **MTN**: Medium Term Note;
FXT: Fixed Rate Treasury Bond **YTM**: yield to maturity **YTC**: Yield to next coupon reset date **CBK**: Central Bank of Kenya **IFB**: Infrastructure Bond **S**: Suspended

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